

**CALIFORNIA PUBLIC EMPLOYEES'
RETIREMENT SYSTEM**

BOARD OF ADMINISTRATION

INVESTMENT COMMITTEE

February 14, 2006

Supplemental Reporting Document

(November 2005 Reporting Period)

**Supplemental Reporting Document
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February 2006 Investment Committee Meeting
(November 2005 Reporting Period)**

Chief Investment Officer's/Assistant Executive Officer's Report

- Asset Allocation
- Performance
- California Investments
- Status Report (No items to report)
- Disclosure of Closed Session Action Items (No items to report)

Activity Reports

- Alternative Investment Management (AIM) Program Activity Report
- Risk Managed Absolute Return Strategies Program Activity Report
- Real Estate Opportunistic Program Activity Report (No items to report)

Quarterly Reports/Annual Review Reports (No items to report)

Investment Transactions

Public Employees Retirement Fund

- Fixed Income Summary and Transactions
 - Internal Domestic
 - External International and High Yield
 - Member Home Loan Program
 - High Yield Performance
- Equity Summary and Transactions
 - Internal Domestic
 - Corporate Actions
 - External Domestic
 - External International
- Internal Programs
 - Real Estate Equity Transactions
 - AIM Program Transactions
 - AIM Program Items Completed Under Delegation of Authority
 - Risk Managed Absolute Return Strategies Program Items Completed Under Delegation of Authority

Affiliate Funds

- Legislators' Retirement Fund
- Judges' Retirement Fund
- Judges II Retirement Fund
- Public Employees' Medical & Hospital Care Act Contingency Reserve Fund
- Volunteer Firefighters Length of Service Award Fund
- Supplemental Contribution Funds
- Self Fund Health Care